Kirill Ryzhikov

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Personal Info

AI-enthusiast, experienced at classical machine learning tasks and more sophisticated modern deep learning approaches, passionate about quantitative finances and DeFi based products. Looking for quantitative researcher positions for algo-trading, automated market making and liquidity providing.
Looking for relocate possibilities, visa sponsorship needed.

Experience

Squarepoint Capital LLP
London, UK

- **Quantitative Researcher**, *intraday equties strategies* — *October 2022 - (Present)*

  Machine Learning | Deep Learning | PyTorch | Boostings | Finance | Market Microstructure | Time-Series

  - Working on middle frequency strategies.
  - Researching intraday and daily equities markets alpha.
  - Performing end-2-end strategies research pipeline.

Myna Labs
San-Francisco, USA (remote)

- **Engineer and researcher advisor**, *computer vision and signal processing* — *November 2021 - (Present, Advisor)*

  Deep Learning | PyTorch | Triton | CUDA | Machine Learning | Time-Series

  - Working on research of real-time audio driven video generation for different platforms.
  - Deploying deep learning powered service as server-side and server-less solutions.
  - Managed to increase server-side solution by **50%** and implemented parallel requests processing.

Tinkoff Bank
Moscow, Russia

- **Machine Learning Researcher**, *Several deep learning tasks, computer vision, NLP, signal processing etc.* — *March 2020 - Nov. 2021*

  Deep Learning | PyTorch | Triton | CUDA | Machine Learning | SQL

  - Worked in research department, building cutting-edge banking and not-banking products.
  - Deploying deep learning models in production, performing internal research, writing publications (see publications part).
  - Managed to reduce face-parsing data-base size by almost **10** times with filtering and postprocessing. Developed AI-chat bot with talking head and presented it at biggest EMEA conference SPIEF.

Education

Moscow State University
Moscow, Russia

Bachelor Degree in Computer Science — *Sept. 2019 - Aug. 2023*

- **Department**: Department of Mathematical Statistics, Mathematical Finances Laboratory
- **Thesis**: Developing news-aware event driven trading algorithm
- **GPA**: 4.5/5

Center Of Mathematical Finances
Online

Quantitative finances — *Sept. 2021 - Aug. 2022*

- **First Year**: Developing option pricing algorithm, developing HFT-strategy
- **Graduate Program Project**: Uniswap v3 AMM strategies research

Publications

63-th All-Russian scientific conference at MIPT
Moscow, Russia

Best research paper and project in AI section — *23 Nov. - 29 Nov. 2020*

Presented new State Of The Art approach for facial mimics reenactment from audio and video sources, using Transposed Convolutions and specific audio-signal and mimics representation, resulting end2end real-time talking heads generation service.

Programming Skills

- **Languages**: Python, C++, CUDA.
- **Technologies**: Git, Docker, Linux.
- **Knowledge**: Algorithms, Data Structures, Machine Learning, Deep Learning, CI/CD, Backtesting.

OTHER ACTIVITIES

- **Tinkoff ML/DL Educational Programs**   Moscow, Russia

  (Lecturer, ML/DL course owner, Seminars teacher)   *23 Nov. 2020 - (Present)*

  Created program for 2 course for students in fields of machine learning and deep learning. Lead team of 4 teacher and 1 managers. 30% of students later joined tinkoff team as interns.

- **Ex-Human, Inc.**   SF, USA (remote)

  ***Computer Vision Engineer**, Developing end2end real-time chat bots visualization system*   *March 2020 - Nov. 2021*

  (Deep Learning) (PyTorch) (Triton) (CUDA)

  - Took part in developing next generation Ai-ChatBots platform.
  - Created MVP visual chat bots, that later became production solution.
  - Managed to increase time spent in app by nearly **30%** in comparison with other popular chat-bot apps.